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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/03/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:44:15	R186	On 03/05/2018		Bond Future	1	3,800,000	0.00 Member	Buy
15:44:15	R186	On 03/05/2018		Bond Future	1	3,800,000	0.00 Member	Sell
16:53:10	R186	On 03/05/2018		Bond Future	1	3,800,000	0.00 Member	Sell
16:53:10	R186	On 03/05/2018		Bond Future	1	3,800,000	0.00 Client	Buy
Total for R186 Bond Future					4	15,200,000	0.00	
8:42:14	R207	On 03/05/2018		Bond Future	1	7,700,000	0.00 Member	Sell
8:42:14	R207	On 03/05/2018		Bond Future	1	7,700,000	0.00 Client	Buy
Total for R207 Bond Future					2	15,400,000	0.00	
13:12:52	R209	On 03/05/2018		Bond Future	1	900,000	0.00 Member	Sell
13:12:52	R209	On 03/05/2018		Bond Future	1	900,000	0.00 Member	Buy
15:32:25	R209	On 03/05/2018		Bond Future	1	900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:32:25	R209	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Sell
17:22:09	R209	On 03/05/2018			Bond Future	1	4,200,000	0.00 Member	Sell
17:22:09	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Buy
17:31:41	R209	On 03/05/2018			Bond Future	1	3,900,000	0.00 Member	Sell
17:31:41	R209	On 03/05/2018			Bond Future	1	3,900,000	0.00 Member	Buy
17:31:41	R209	On 03/05/2018			Bond Future	1	3,900,000	0.00 Client	Buy
17:31:41	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Sell
17:31:41	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Client	Buy
Total for R209 Bond Future						11	20,400,000	0.00	
Grand Total for all Instruments						17	51,000,000	0.00	